

CME Group Equity Update

CME Group to Expand S&P Index Contract Offerings in August

Available August 19

ENHANCED E-mini[®] S&P SmallCap 600[®] futures

NEW S&P SmallCap 600 futures

NEW E-mini S&P MidCap 400[®] options on futures

In response to customer demand, CME Group is expanding our global equity index product line to provide more efficient, tradable ways for our customers to express views on the essential small- and mid-cap U.S. equity market segments.

Premiere Small-Cap Trading Opportunities

On August 19, the multiplier will be reduced to \$100 for the existing S&P SmallCap 600 futures contract. This contract, which trades electronically under the ticker symbol SMC, will also be re-named the E-mini S&P SmallCap 600.

We will also simultaneously launch a new floor-traded futures contract known as the S&P SmallCap 600, ticker symbol SMP. This contract will have a multiplier of \$500 and will be traded on the floor during regular trading hours and on CME Globex after hours.

Both of these products will allow you to quickly and easily trade what is fast becoming the preferred U.S. small-cap index. Both contracts offer:

- ⌘ **Superior index methodology** designed to offer an efficient portfolio of investable, financially viable small-cap companies that deliver historically better small-cap performance
- ⌘ **Waived fees** for CME Clearing, CME Globex and block trading (floor-traded and electronic) through March 2008
- ⌘ **Low correlation** to S&P 500 index, making it well-suited for diversification and other cross-sector trading strategies

Click to view term sheet: [E-mini S&P SmallCap 600 futures and S&P SmallCap 600 futures](#).

Greater Flexibility and Access to the Mid-Cap Market

On August 19, we will also launch E-mini S&P MidCap 400 options on the CME Globex platform – a welcome addition to the already fast-growing E-mini options line. With this product, you have greater flexibility to trade the attractive mid-cap market, which has the best YTD total return among the U.S. equity sectors. Designed to limit downside risk and maximize upside potential, this product offers:

- ⌘ **Efficiency**, enabling you to quickly and efficiently take action on your view of the U.S. mid-cap stock market's direction using the leading indicator of mid-cap performance.
- ⌘ **Around the clock, around the world trading on the CME Globex platform**, featuring execution speed, reliability, transparency and anonymity.

- ⌘ **Low correlation** to the S&P 500 index, making it well-suited for diversification and other cross-sector trading strategies

Click to view the [E-mini S&P MidCap 400 Options term sheet](#).

Make CME Group Your Single-Platform Solution

Enjoy convenience and cost-savings by using CME Group benchmark products to cover of all your global equity exposure trading needs – across market sectors, investment styles, even across asset classes.

U.S. Equity Index Offerings	International Index Offerings
<ul style="list-style-type: none"> ⌘ S&P 500 ⌘ S&P MidCap 400 ⌘ S&P SmallCap 600 ⌘ NASDAQ-100 ⌘ Dow Jones* 	<ul style="list-style-type: none"> ⌘ Nikkei 225 ⌘ MSCI EAFE ⌘ FTSE/Xinhua China 25 ⌘ S&P Asia 50

*Dow Jones futures will launch on CME Globex in January 2008

For more about these and other CME Group Equity Index products, contact the Equity Index team at 312-930-8233 or via email at the links below:

[Scot Warren](#), managing director

[Brett Vietmeier](#), director

[David Lerman](#), director

[Thomas Boggs](#), associate director